

**Securities Valuation Office  
National Association of Insurance Commissioners  
Replication (Synthetic Asset) Transaction Fixed Income Index Form**

Please see Part Four, Section 2(i), of the *Purposes and Procedures Manual of the NAIC's Securities Valuation Office* (Manual) for instructions and definitions related to the filing of Replicated (Synthetic Asset) Transactions (RSATs) Using Indices.

1. Name of Reporting Insurance Company: \_\_\_\_\_
2. Name of Fixed Income Index \_\_\_\_\_
3. Is the Index listed on the SVO Index List? Yes\_\_\_\_No\_\_\_\_. If no, see Part Four, Section 2(k) of the Manual for instructions on how to submit an index to the SVO for listing.
4. Is this an Approved RSAT as identified in Part Four, Section 2(a)(i) of the Manual? Yes \_\_\_\_ or No \_\_\_\_.
5. Description of RSAT: \_\_\_\_\_  
\_\_\_\_\_  
\_\_\_\_\_

6. Please complete the table below for all derivative instruments involved in this RSAT:

<u>Derivative Instrument</u>	<u>Counterparty Name</u>	<u>NAIC Counterparty Designation</u>
_____	_____	_____
_____	_____	_____
_____	_____	_____

7. Is the RSAT a permissible investment in the insurer's state of domicile? Yes \_\_\_\_ or No \_\_\_\_.
8. Does the insurer's investment in the Fixed Income Index and derivative components have a market value that is not materially different from the market value ascribed to the RSAT at the time the RSAT was entered into? Yes \_\_\_\_ or No \_\_\_\_.
9. Will the RSAT continue to be effective for the duration of the derivative component of the RSAT? Yes \_\_\_\_ or No \_\_\_\_.
10. Name and Title of Submitter (please print): \_\_\_\_\_
11. Signature of Submitter: \_\_\_\_\_ Date: \_\_\_\_\_

12. Name of Contact Person to Discuss the Transaction: \_\_\_\_\_

13. Contact Telephone Number: \_\_\_\_\_

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